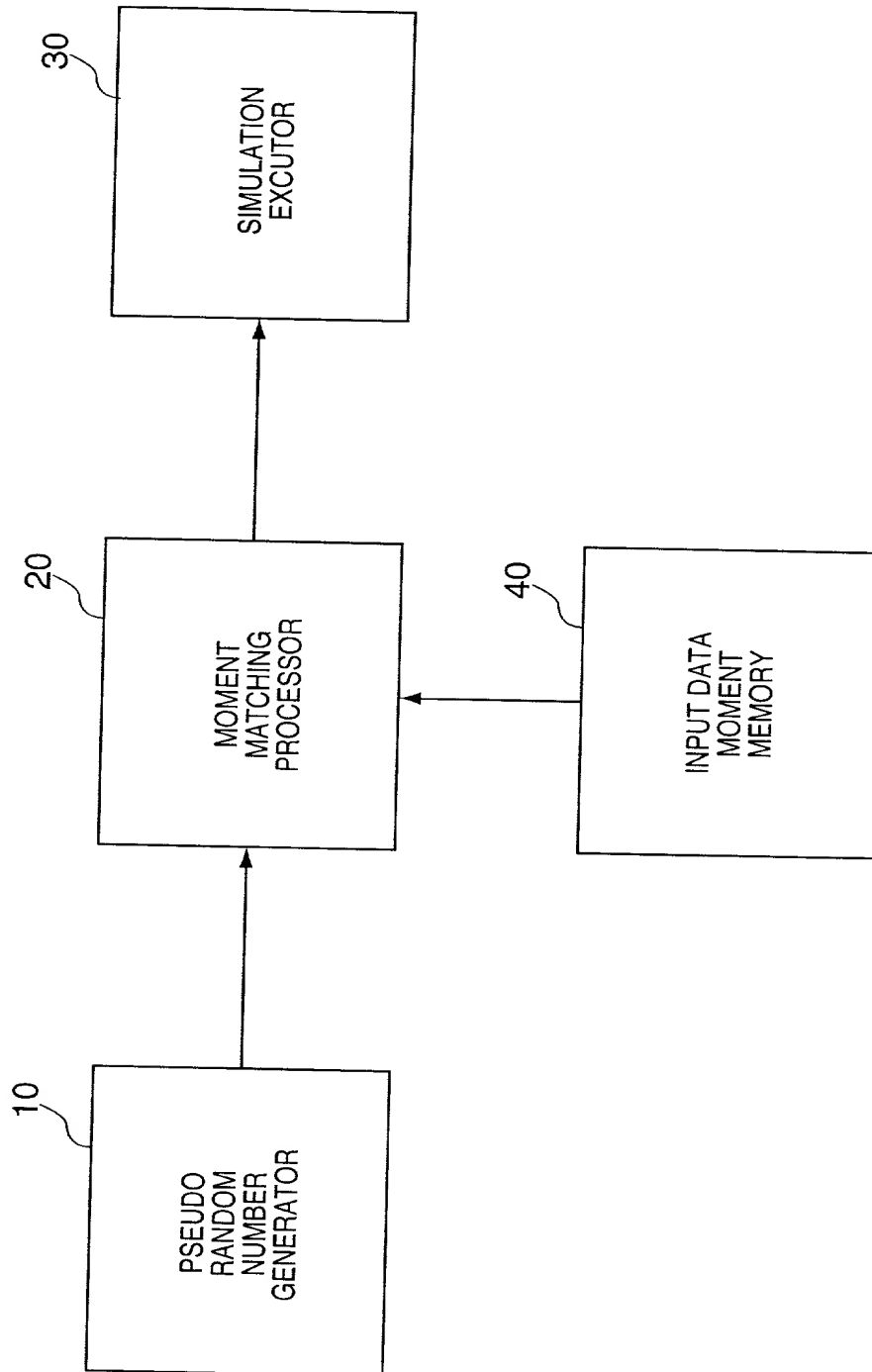


FIG. 1



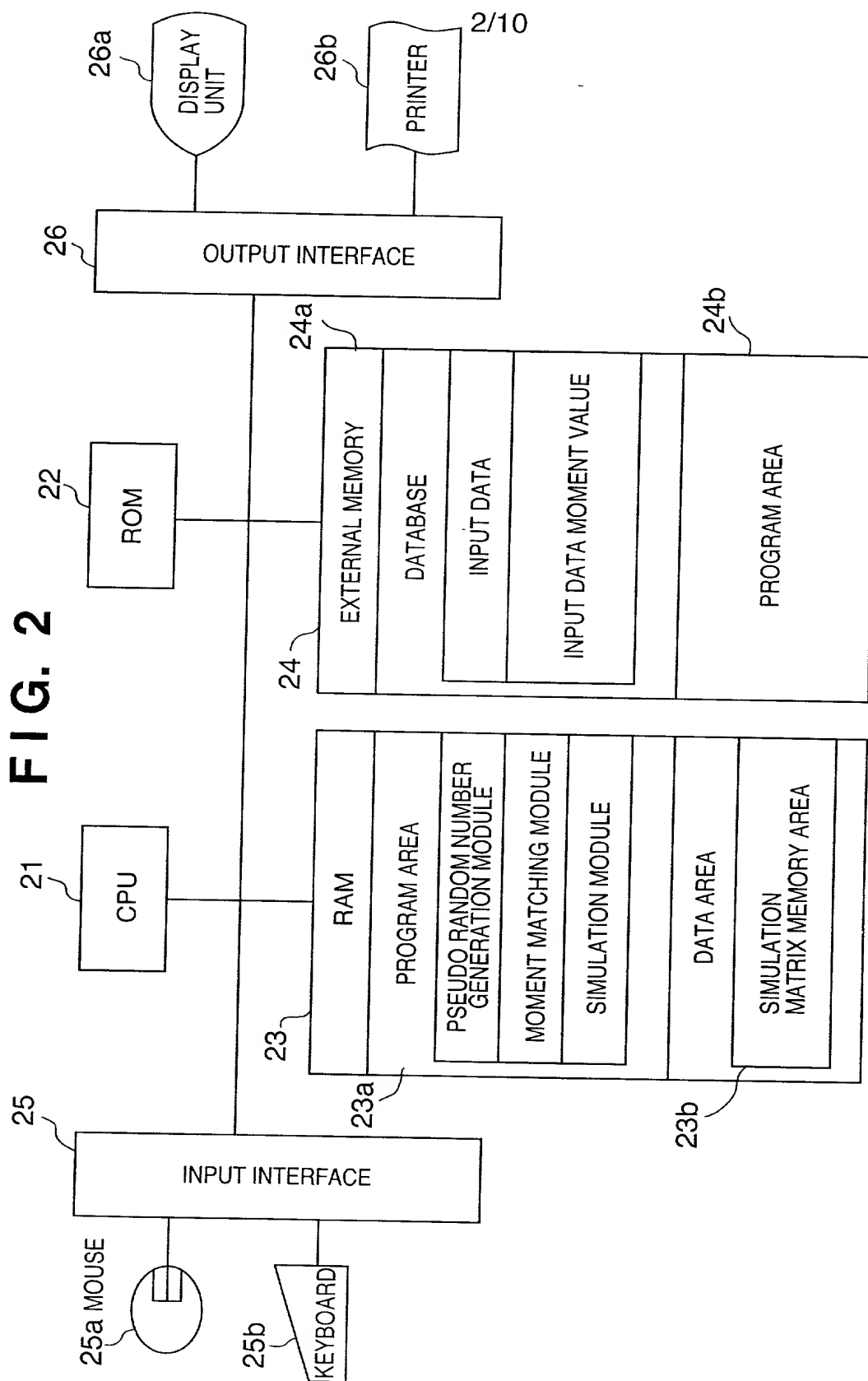


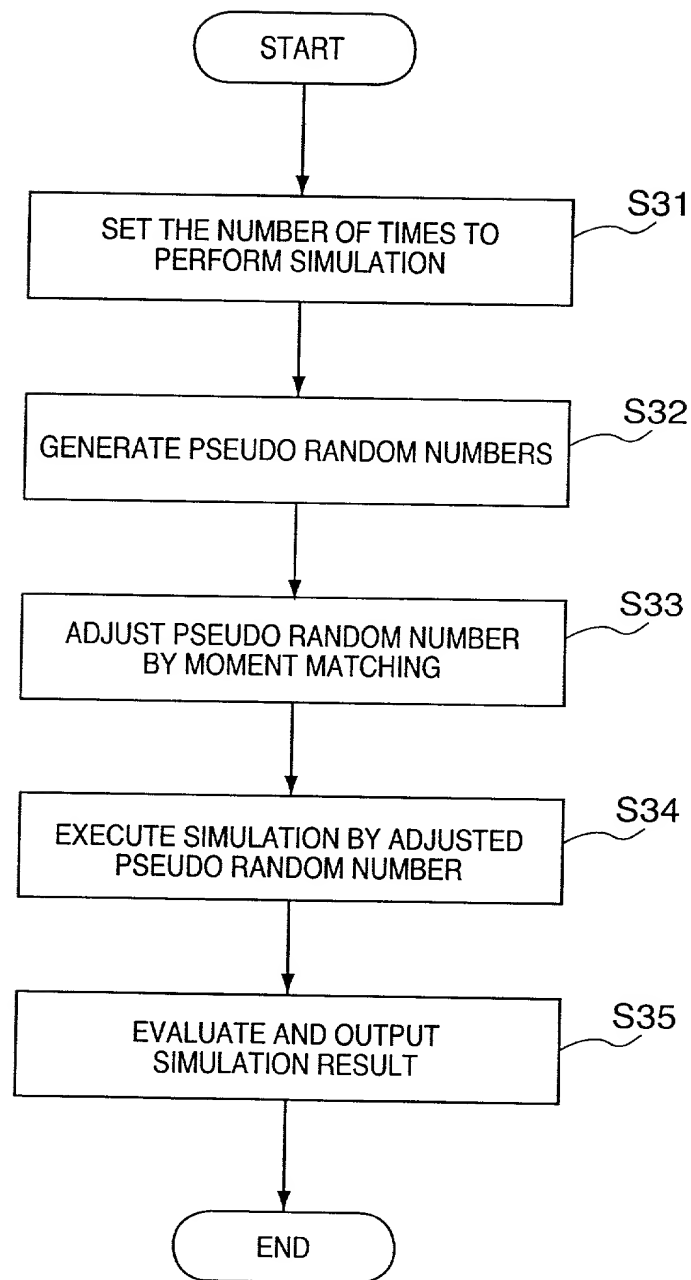
FIG. 3

FIG. 4

	SERIES 1	SERIES 2	SERIES 3
FIRST MOMENT (MEAN)	0.01000	0.02000	0.03000
SECOND MOMENT (STANDARD DEVIATION)	0.29833	0.24083	0.21213
THIRD MOMENT (SKEWNESS)	0.00000	0.00000	0.00000
FOURTH MOMENT (KURTOSIS)	0.00000	0.00000	0.00000

FIG. 5

	SERIES 1	SERIES 2	SERIES 3
FIRST MOMENT	0.01000	0.02000	0.03000
SECOND MOMENT	0.29833	0.24083	0.21213
THIRD MOMENT	0.00000	0.00000	0.00000
FOURTH MOMENT	-0.73001	01.19494	0.15166
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FIG. 6

	SERIES 1	SERIES 2	SERIES 3
FIRST MOMENT	0.01000	0.02000	0.03000
SECOND MOMENT	0.29833	0.24083	0.21213
THIRD MOMENT	0.00000	0.00000	0.00000
FOURTH MOMENT	-0.03744	0.11285	0.00159
	- - - - -	- - - - -	- - - - -

FIG. 7

	SERIES 1	SERIES 2	SERIES 3
FIRST MOMENT	0.05210	0.02710	0.03757
SECOND MOMENT	0.29159	0.22908	0.19863
THIRD MOMENT	-0.06096	0.39699	0.41137
FOURTH MOMENT	-0.30666	0.17643	0.55905
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FIG. 8

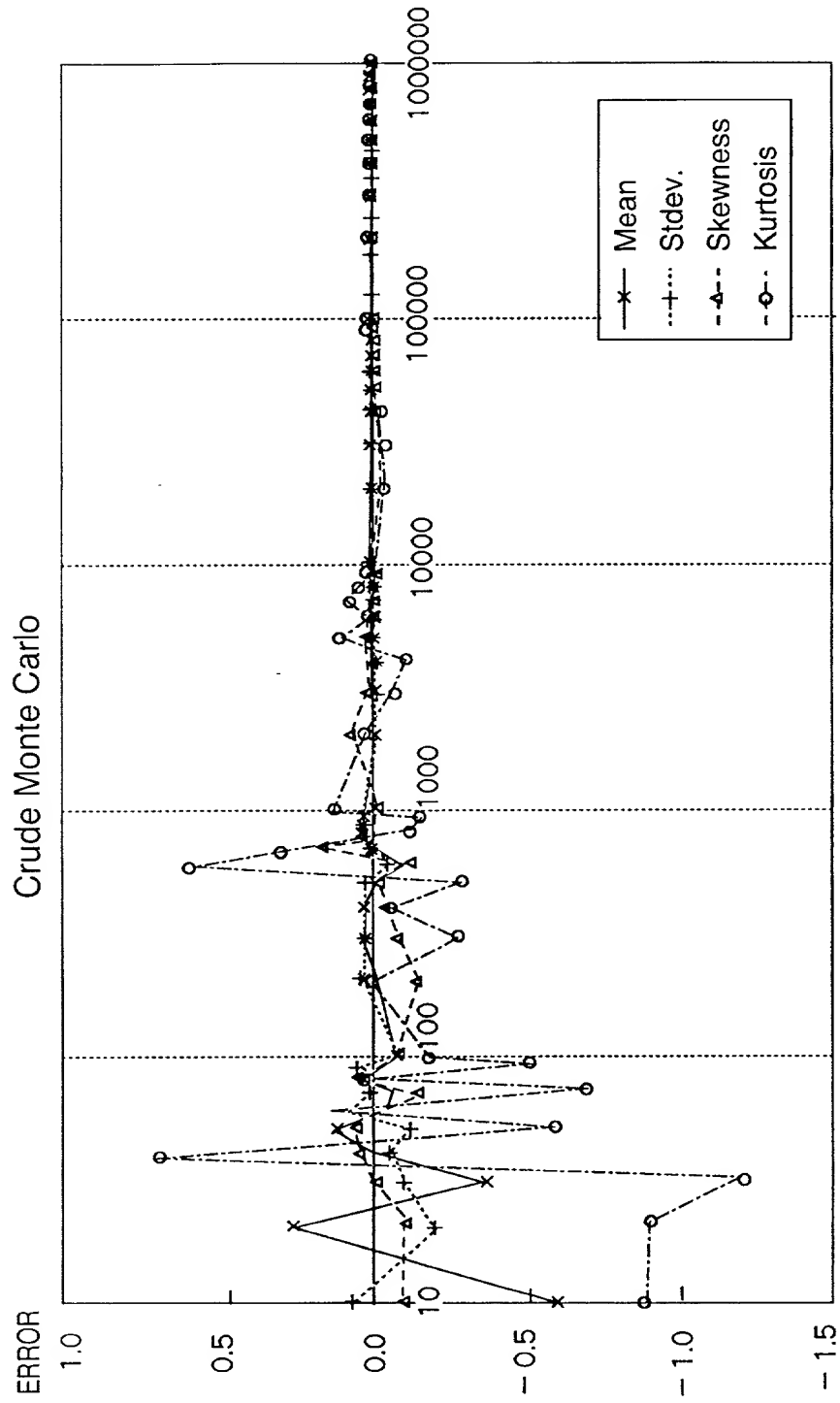


FIG. 9

ANTITHETIC VARIANT METHOD AND QUADRATIC
RESAMPLING METHOD

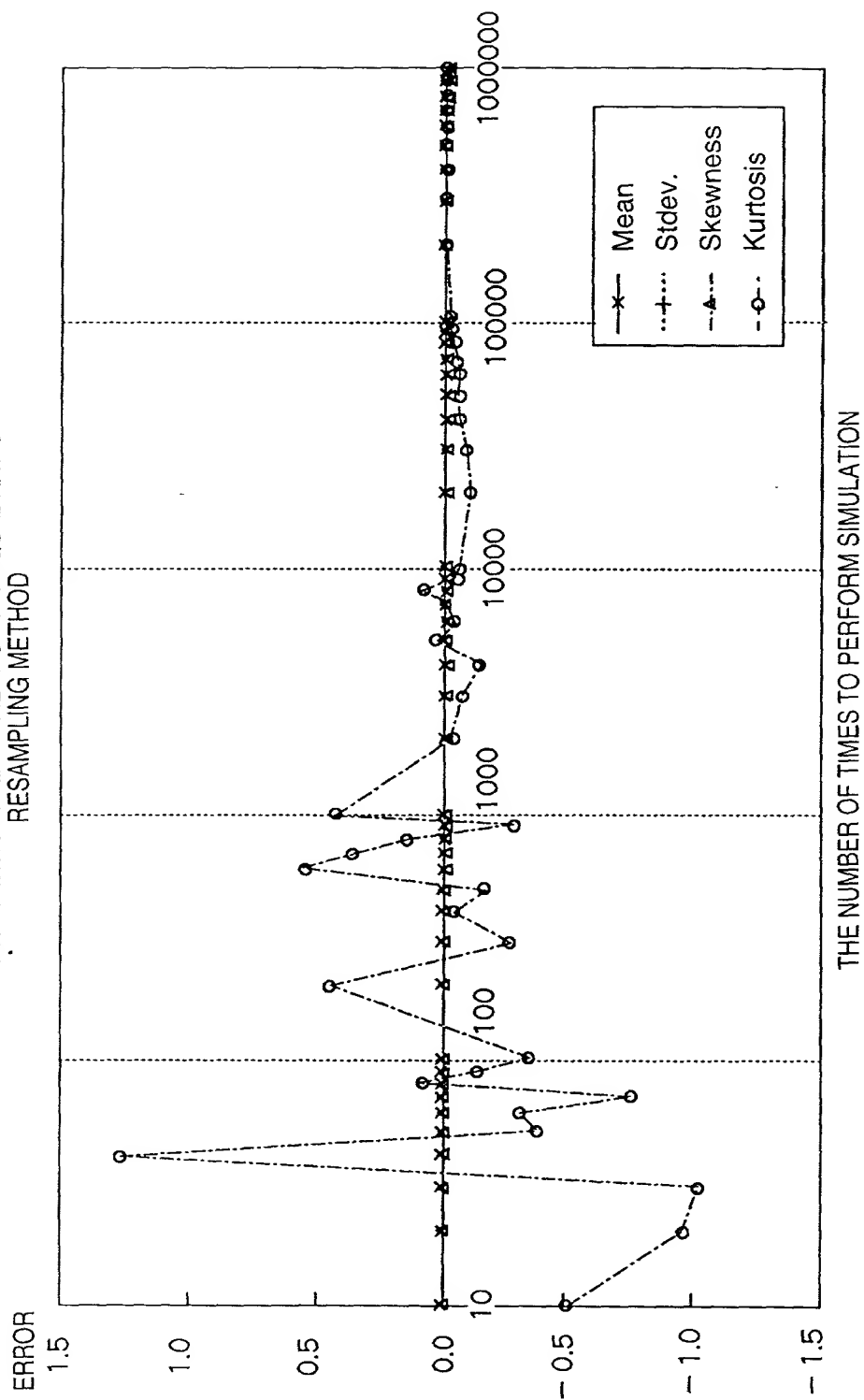
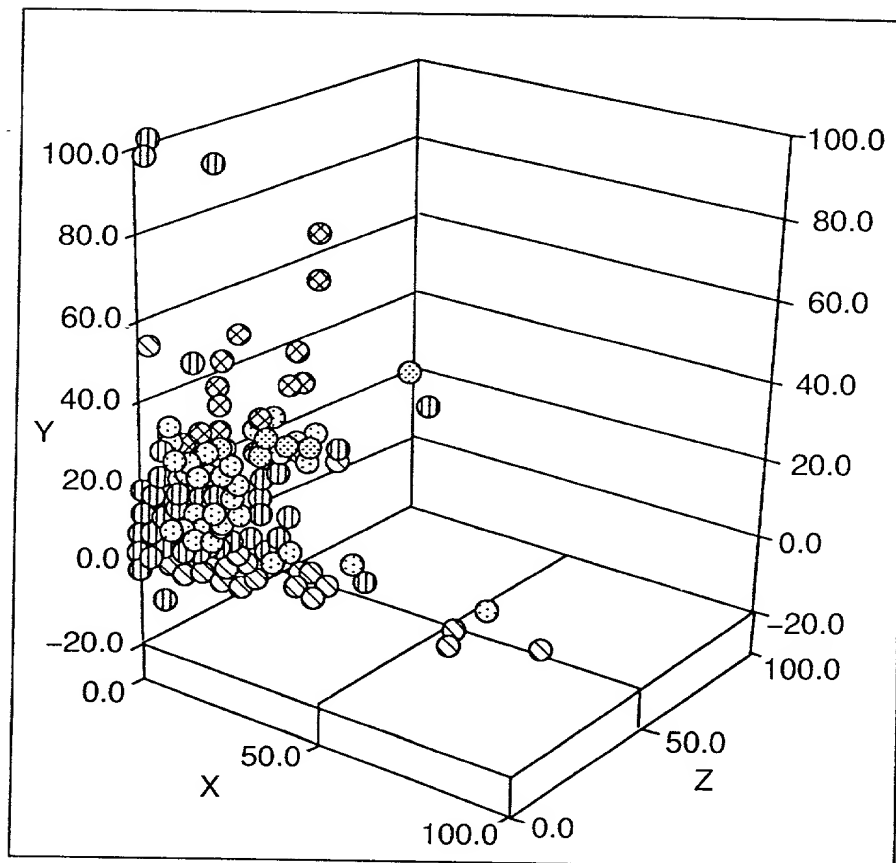


FIG. 10

X-AXIS : CREDIT BALANCE
Y-AXIS : MARGINAL CREDIT RISK
Z-AXIS : PROFIT SPREAD

DRILL-DOWN CAN BE MADE FROM RESPECTIVE DOTS ON CHART